VEKTOR

BY

INVESTPUPPY

VEKTOR RESEARCH SERIES · 2026

Audit Trail & Compliance Architecture

InvestPuppy

IP-WP-AUD-260501-1.0

May 2026

ABSTRACT

A systematic portfolio management platform that produces allocations without a complete record of how each decision was generated cannot support institutional compliance review. This paper describes Vektor's three-role accountability architecture, its complete action logging across every workflow stage, and the audit trail that makes every investment decision transparent, explainable, and retrievable.

KEY TAKEAWAYS

– Three distinct user roles — Stock Analyst, Portfolio Manager, Operations — with defined scopes and separate approval gates at each stage.

– Every action across strategy creation, client onboarding, allocation, cash funding, and trade preparation is logged with timestamp and user identity.

– No position can be established without explicit portfolio manager approval of the complete strategy — instruments, weights, indicators, and Sharpe ratios.

– The methodology is transparent by design: every signal, every weight, and every backtest result is visible and explainable before execution.

– Cash movements carry a full audit trail — currency, amount, date, reference — ready for compliance review at any point.

Reference: IP-WP-AUD-260501-1.0 ·

1. The Compliance Problem with Systematic Platforms

Why most systematic portfolio platforms fail institutional compliance review.

A systematic platform that produces a portfolio allocation without a complete record of how that allocation was generated creates a compliance gap. Compliance reviewers require evidence that investment decisions were made within defined parameters, that approval gates were observed, that client mandates were applied correctly, and that the full chain of events from research to execution is documented and retrievable.

Vektor is designed so that the compliance documentation is a natural output of normal platform operation. Every action required to create and execute a strategy produces a log entry.

2. The Three-Role Architecture

How accountability is separated across Stock Analyst, Portfolio Manager, and Operations — and why each boundary matters.

STOCK ANALYST

Responsible for research and strategy construction: screening the investable universe, running portfolio optimisation, selecting per-instrument signals, and producing a fully specified strategy. The Analyst cannot approve a strategy for client assignment — this requires a separate Portfolio Manager review.

PORTFOLIO MANAGER

Responsible for strategy review and approval, client onboarding, and allocation execution. The PM reviews the complete strategy — instruments, weights, indicators, backtest Sharpe ratios — before approving it for client assignment. The PM cannot fund the cash account — this requires Operations.

OPERATIONS

Responsible for cash account management — recording deposits, verifying funding, and maintaining the cash movement audit trail. Operations cannot create strategies or approve allocations.

3. What is Logged and When

A complete record of every action across the eleven-step workflow.

Strategy creation: Analyst ID, strategy name, universe specification, screening parameters, simulation count, per-instrument signal assignments, backtest Sharpe ratios. Timestamp.

Strategy approval: PM ID, strategy ID, approval status, review timestamp. No position can be assigned to a client before this record exists.

Client creation: PM ID, client name, type, risk profile, base currency, KYC status. Timestamp.

Portfolio creation: PM ID, portfolio ID, client linkage, assigned strategy, configured capital. Timestamp.

Allocation calculation: PM ID, portfolio ID, live prices fetched, weight-to-share calculations, lot size rounding applied, cash buffer reserved, efficiency percentage. Timestamp.

Cash deposit: Operations ID, portfolio ID, currency, amount, wire reference, resulting cash balance. Timestamp.

Market data refresh: Instrument count updated, price history extended, FX rates updated. Timestamp. Automatic — no manual action required.

4. Transparency as a Compliance Property

Why a transparent methodology is a compliance asset — not just a design choice.

A compliance reviewer examining a position in a Vektor portfolio can trace the complete decision chain: which analyst created the strategy and when, which optimisation run produced the weights, which indicator was assigned to the position and why, which portfolio manager approved the strategy and when, how the share quantity was calculated, and what cash was available at the time of allocation. No step in this chain is invisible or requires reconstruction from memory.

5. What is Not Yet in Scope

Honesty about the current compliance scope — and what is on the roadmap.

The current platform covers the pre-trade compliance workflow: strategy creation, approval, allocation, and cash management. Post-trade compliance — real-time position monitoring, automated breach detection, regulatory reporting — is on the near-term roadmap alongside direct trade execution.

6. Conclusion

Compliance documentation should be a by-product of correct platform operation — not a separately maintained process.

Vektor's three-role accountability architecture and complete action logging produce an institutional-grade audit trail as a natural consequence of using the platform correctly. No additional compliance workflow is required. Every investment decision is documented, every approval is recorded, every cash movement is logged, and the complete chain from research to trade-ready position is retrievable at any point.

investpuppy.com · contact@investpuppy.com · IP-WP-AUD-260501-1.0 ·